

FIG. 1

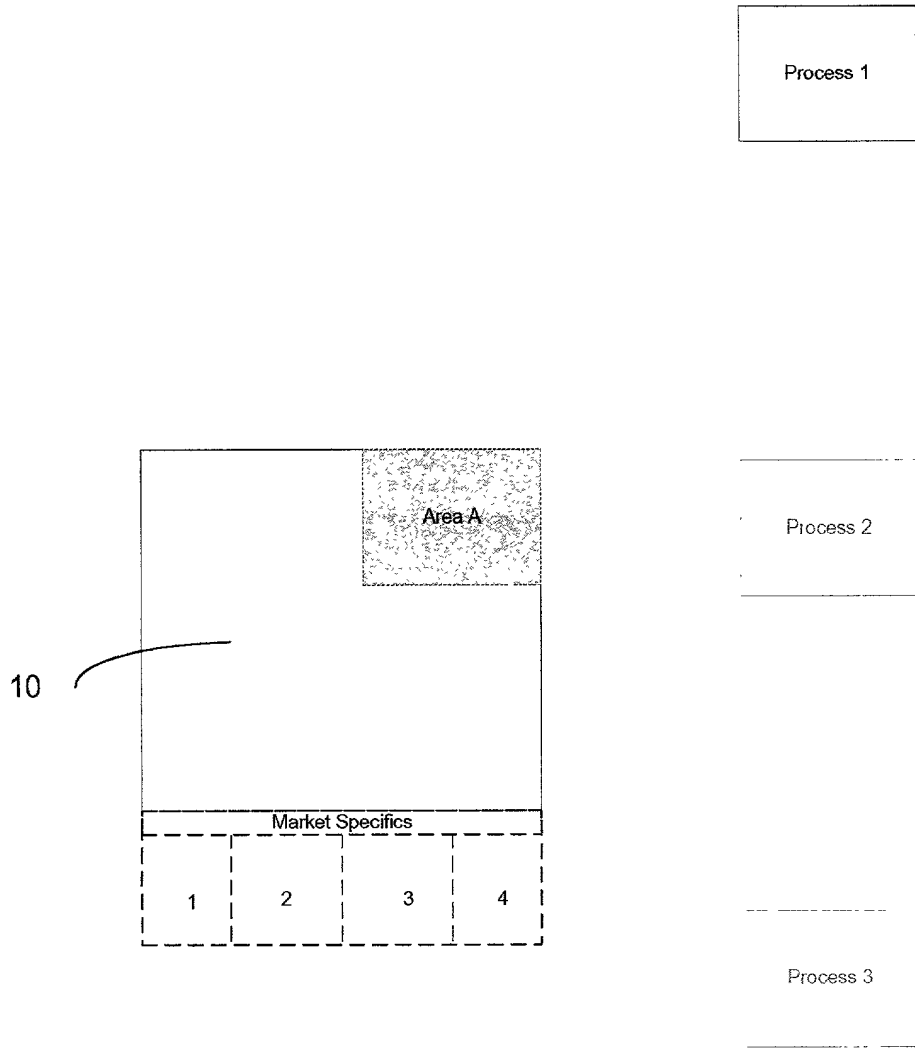


Figure 1

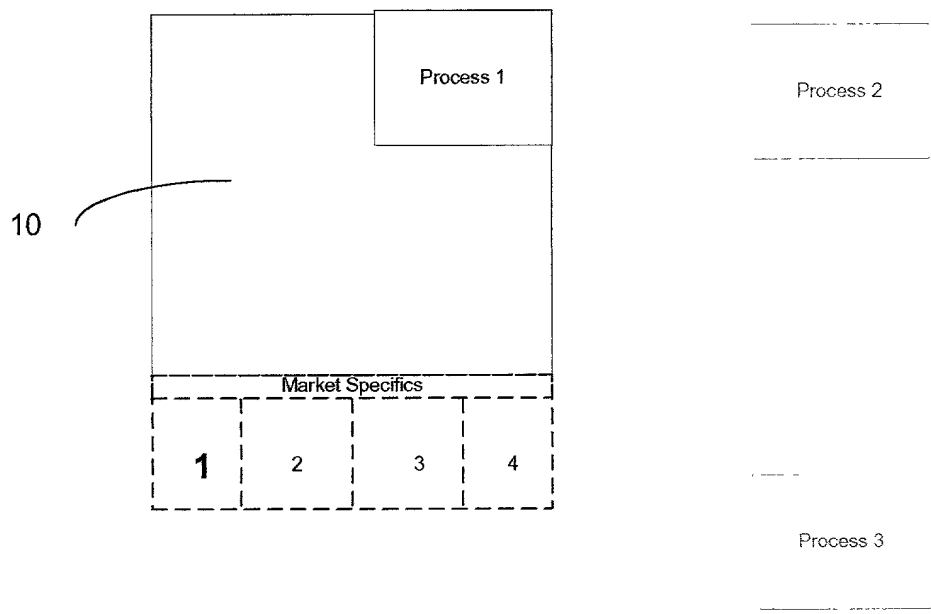


Figure 2

106433 " 09:13:50

Administration Tool

File View Server Look'n'Feel Help

Order Tracker Algorithm Configuration Server Monitor

New Expand all Collapse ... Details Fire event Suspend Resume Cancel

all

|     | Id        | Created  | Tag             | Algorithm/Type | Side | Instrum | Price   | Quantity | Executed | To execute | % Com | Susp.                    |
|-----|-----------|----------|-----------------|----------------|------|---------|---------|----------|----------|------------|-------|--------------------------|
| [-] | cipher-48 |          |                 |                |      |         |         |          |          |            |       |                          |
| [-] | 360       | 08:57:56 |                 | TVWVAF         | Buy  | AXP     |         | 200000.0 | 63351.0  | 136649.0   | 31.68 | <input type="checkbox"/> |
| [-] | 10680     | 10:51:56 | MarketMaking-66 | Limit          | Buy  | AXP     | 50.3125 | 2823.0   | 523.0    | 2300.0     | 18.53 | <input type="checkbox"/> |
| [-] | 420       | 09:07:30 |                 | TVWVAF         | Buy  | BUD     |         | 86470.0  | 21838.0  | 66632.0    | 24.88 | <input type="checkbox"/> |
| [-] | 10640     | 10:51:40 | MarketMaking-48 | Limit          | Buy  | BUD     | 78.975  | 1187.0   | 0.0      | 1187.0     | 0.0   | <input type="checkbox"/> |
| [-] | 440       | 09:08:38 |                 | TVWVAF         | Buy  | MO      |         | 247240.0 | 68292.0  | 178948.0   | 27.62 | <input type="checkbox"/> |
| [-] | 10460     | 10:49:12 | MarketMaking-40 | Limit          | Buy  | MO      | 28.1875 | 2899.0   | 0.0      | 2899.0     | 0.0   | <input type="checkbox"/> |
| [-] | 460       | 09:09:30 |                 | TVWVAF         | Buy  | UNH     |         | 45340.0  | 10777.0  | 34563.0    | 23.77 | <input type="checkbox"/> |
| [-] | 10660     | 10:51:50 | MarketMaking-57 | Limit          | Buy  | UNH     | 77.125  | 360.0    | 160.0    | 200.0      | 44.44 | <input type="checkbox"/> |
| [-] | 480       |          |                 |                |      |         |         |          |          |            |       |                          |
| [-] | 700       | 09:19:09 |                 | TVWVAF         | Sell | C       |         | 230130.0 | 72781.0  | 157349.0   | 31.63 | <input type="checkbox"/> |
| [-] | 10520     | 10:50:00 | MarketMaking-88 | Limit          | Sell | C       | 80.5    | 3281.0   | 0.0      | 3281.0     | 0.0   | <input type="checkbox"/> |
| [-] | 720       | 09:19:55 |                 | TVWVAF         | Sell | C       |         | 230100.0 | 74454.0  | 155646.0   | 32.36 | <input type="checkbox"/> |
| [-] | 10530     | 10:50:00 | MarketMaking-69 | Limit          | Sell | C       | 60.5    | 3281.0   | 0.0      | 3281.0     | 0.0   | <input type="checkbox"/> |
| [-] | 850       | 09:22:18 |                 | TVWVAF         | Buy  | XOM     |         | 13600.0  | 3715.0   | 9885.0     | 27.32 | <input type="checkbox"/> |
| [-] | 950       | 09:23:54 |                 | TVWVAF         | Buy  | NOK     |         | 188200.0 | 62228.0  | 125972.0   | 33.06 | <input type="checkbox"/> |
| [-] | 920       | 09:23:58 |                 | TVWVAF         | Buy  | HON     |         | 180100.0 | 48113.0  | 131987.0   | 26.71 | <input type="checkbox"/> |
| [-] | 10690     | 10:51:58 | MarketMaking-56 | Limit          | Buy  | HON     | 53.375  | 1050.0   | 0.0      | 1050.0     | 0.0   | <input type="checkbox"/> |
| [-] | 10710     | 10:52:28 | MarketMaking-57 | Limit          | Buy  | HON     | 53.4375 | 690.0    | 0.0      | 690.0      | 0.0   | <input type="checkbox"/> |

Figure 3

Administration Tool

Admin Look'n'Feel View Help

Order Tracker Algorithm Configuration Server Monitor

Algorithm Context: VWAP

VWAP

GammaHedge  
Generic  
Ratio  
VWAP

New...

Delete

| Enabled                             | Priority | Event  | Condition                       | Action(s)                              |
|-------------------------------------|----------|--|---------------------------------|--|
| <input checked="" type="checkbox"/> | 3        | FixedIntervalTimer(startTime, '3m', finishU... |                                 | AheadOrBehind()                        |
| <input checked="" type="checkbox"/> | 3        | OneTimeTimer(finishUpTime)                     |                                 | FinishUp()                             |
| <input checked="" type="checkbox"/> | 1        | UserDefined("wakeup")                          |                                 | AheadOrBehind()                        |
| <input checked="" type="checkbox"/> | 3        | OneTimeTimer(marketOnCloseTime)                | context marketOnCloseQuantit... | PlaceMarketOnCloseOrder("MarketClose") |
| <input checked="" type="checkbox"/> | 3        | OneTimeTimer(finishUpTime + '15m')             |                                 | CloseOrder()                           |
| <input checked="" type="checkbox"/> | 3        | FixedIntervalTimer(today + now + '2m', '5...   |                                 | RecordStatusOfOrder()                  |
| <input checked="" type="checkbox"/> | 3        | UserDefined("close")                           |                                 | CorrectOrderToMarketOnClose(null)      |

Add Insert Edit Delete Apply

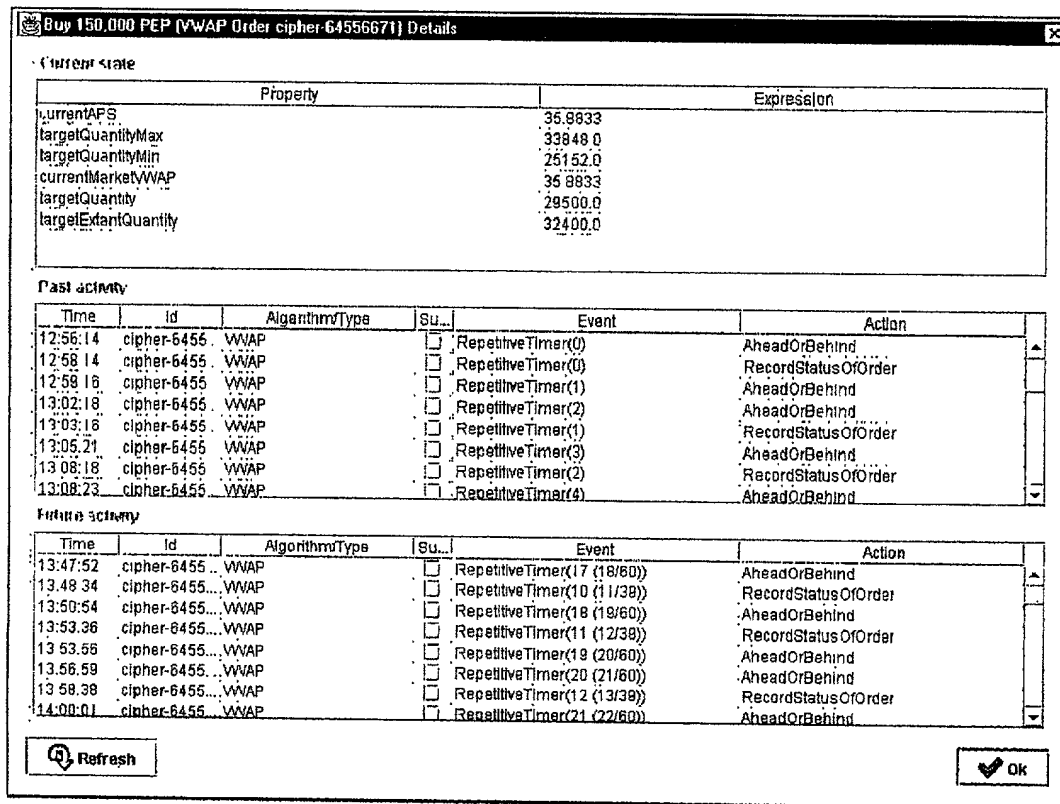


Figure 5

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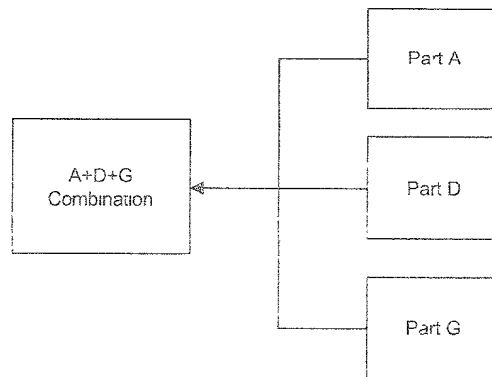
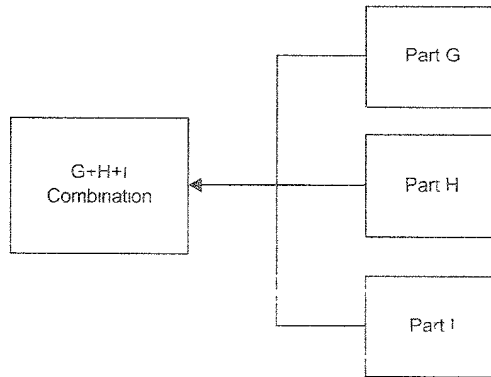
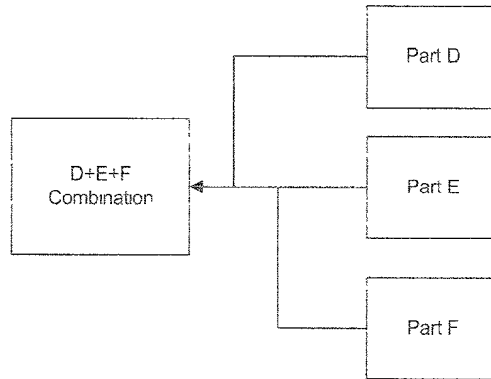
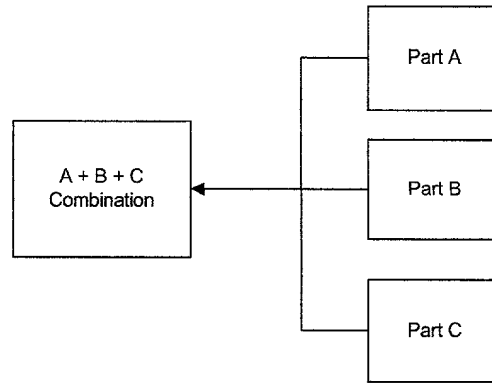
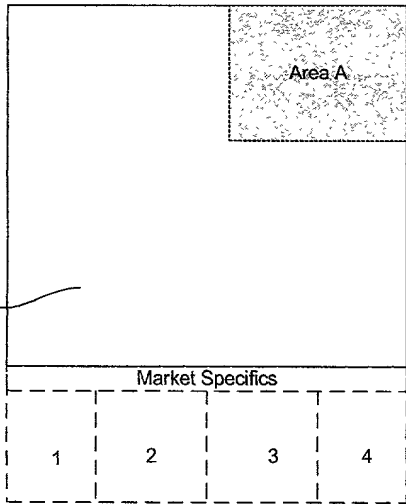


Figure 6

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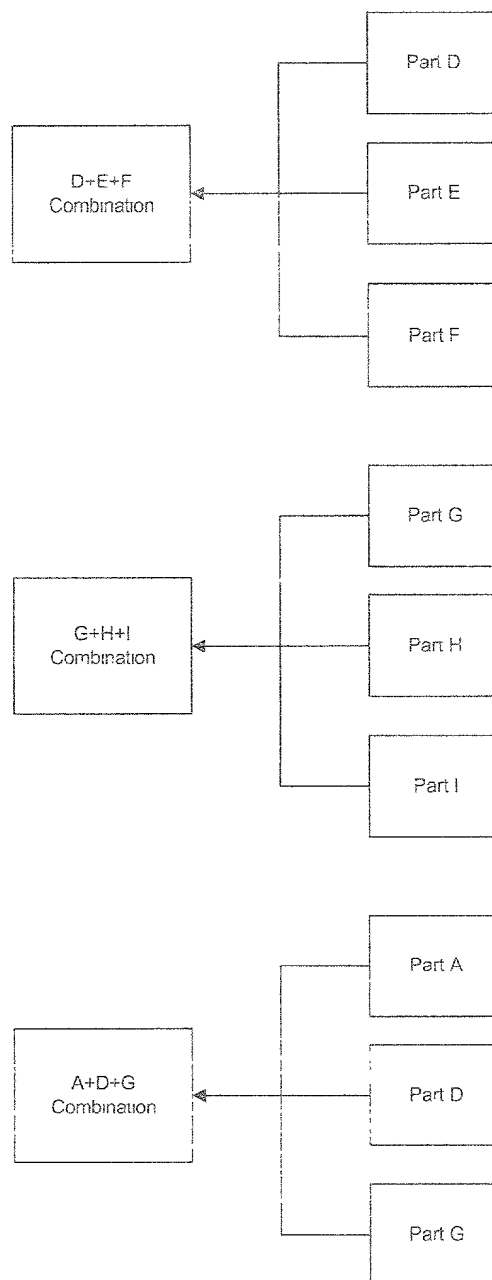
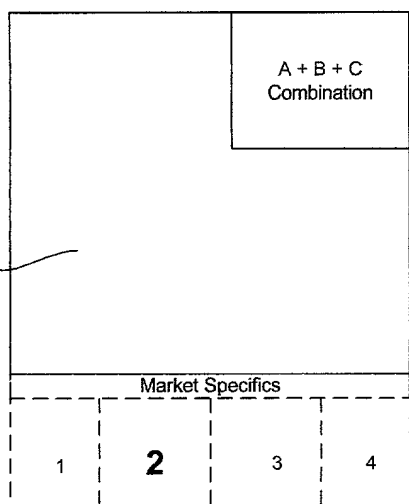


Figure 7

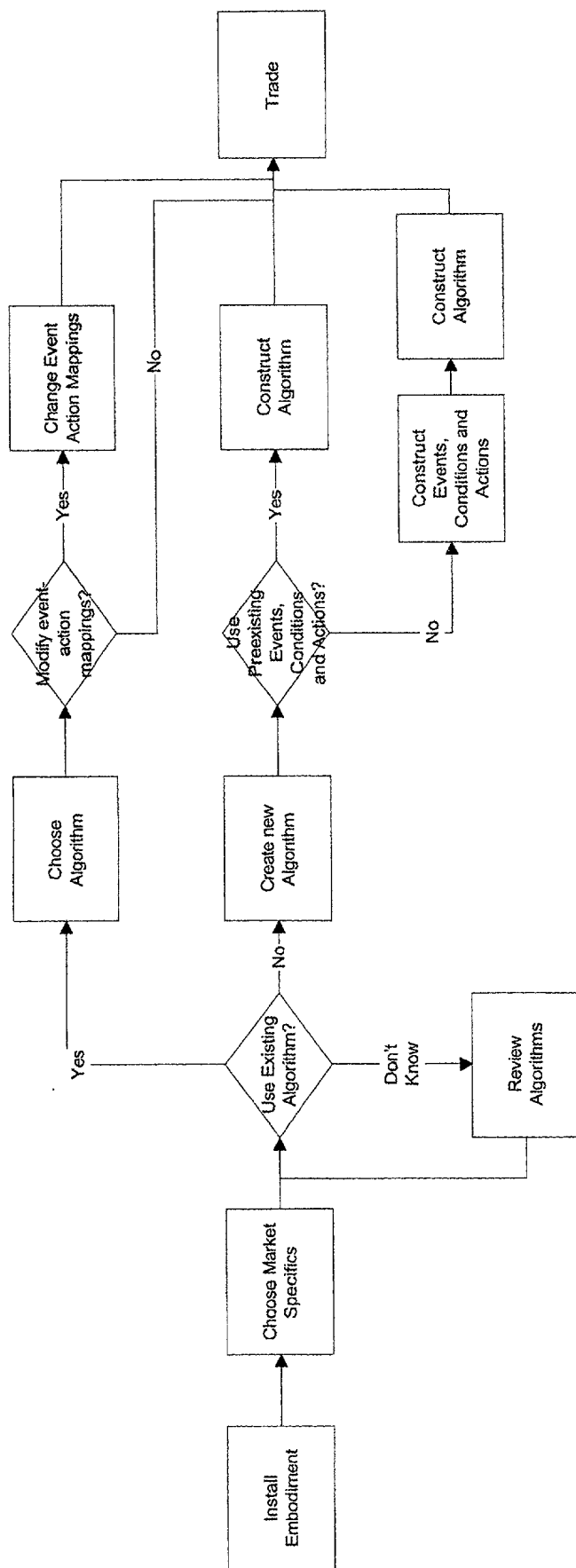


Figure 8



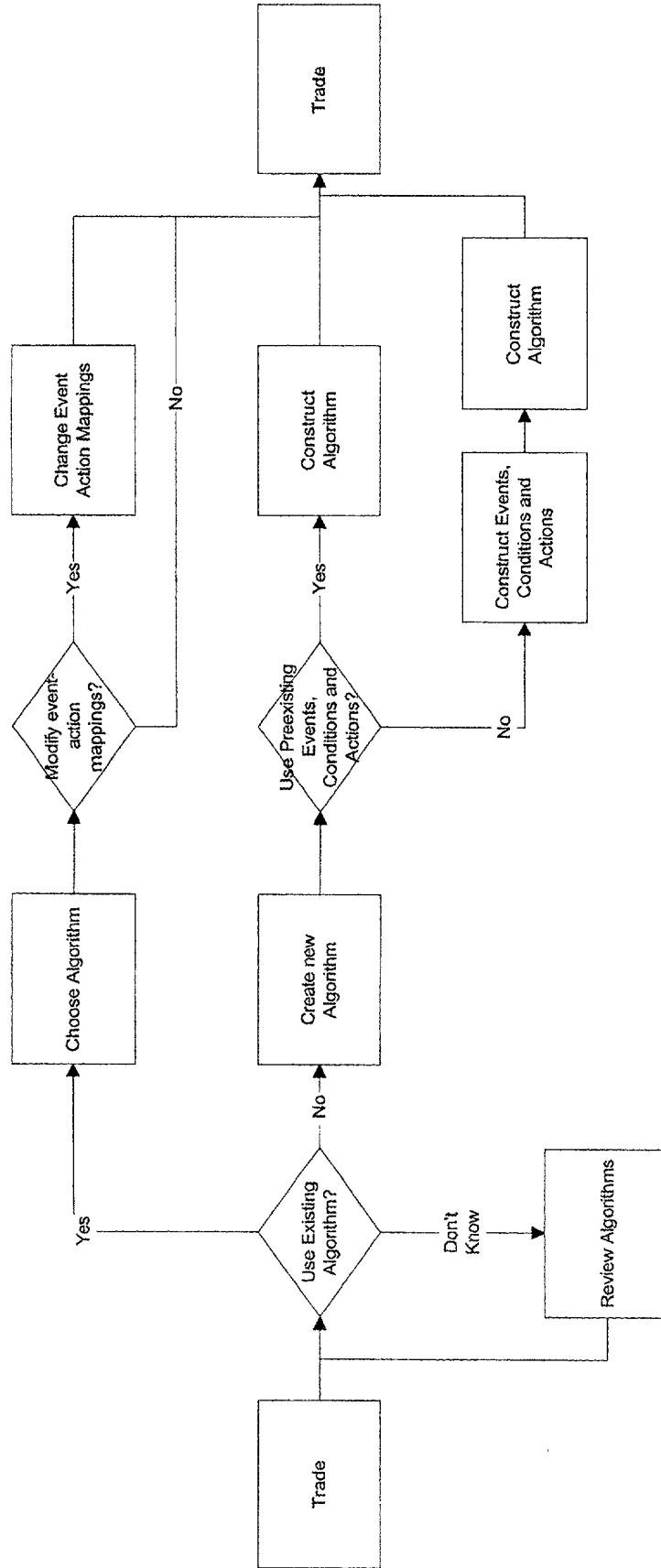


Figure 9

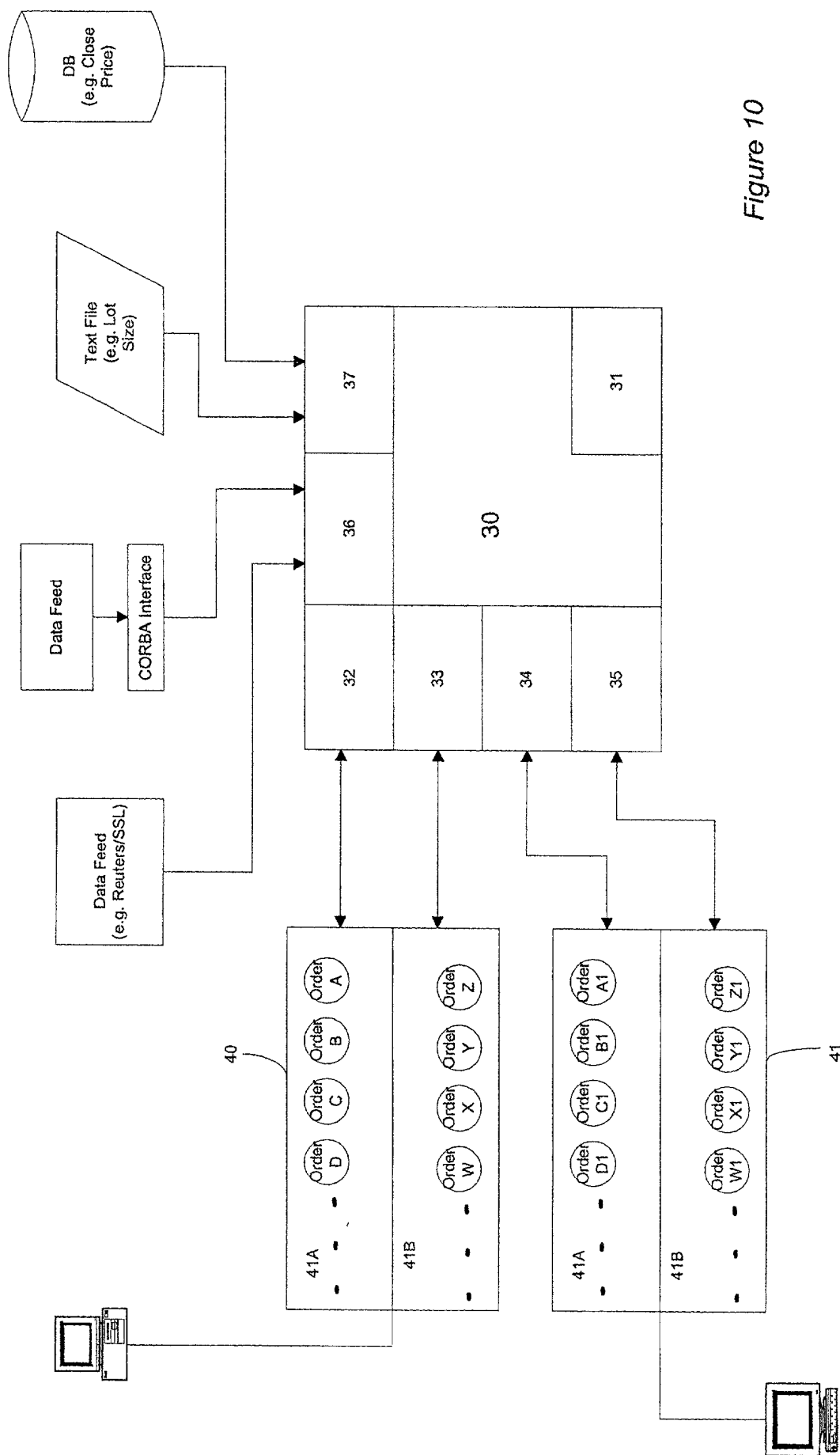


Figure 10